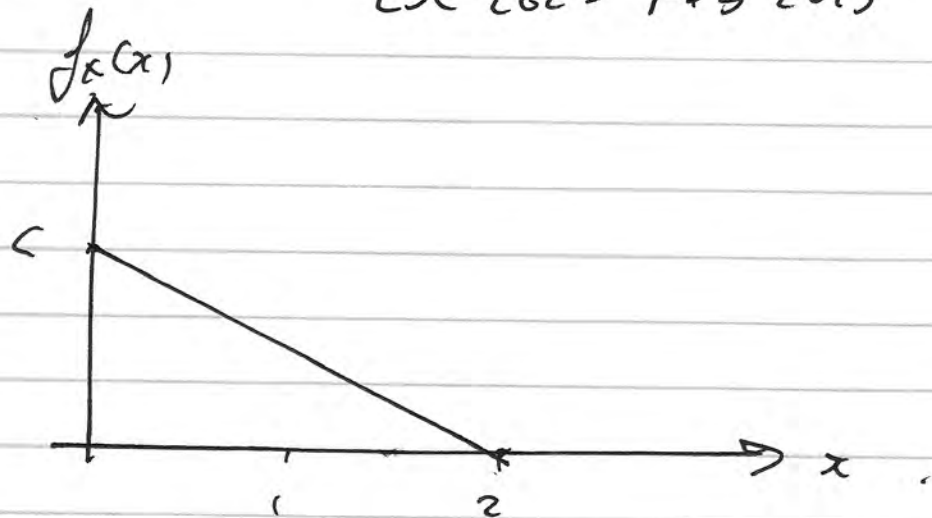


MIDTERM PRACTICE PROBLEMS
CSC 262 - Feb 2015

Q 1



$$f(x) = \begin{cases} \frac{c(1-x)}{2} & x \in [0, 2] \\ 0 & \text{otherwise} \end{cases}$$

a) for triangle $A = \frac{1}{2} \text{Base} \times \text{Height}$.

$$\int f(x) dx = 1 = \frac{1}{2} c \times 2 \quad \therefore$$

$$\therefore c = 1.$$

$$b) \quad \begin{aligned} F(x) &= 0, \quad x \leq 0 \\ F(x) &= 1, \quad x \geq 2. \end{aligned}$$

$$\text{for } x \in (0, 2)$$

$$\begin{aligned} F(x) &= \int_0^x (1 - u/2) du = \left[u - \frac{u^2}{2} \right]_0^x \\ &= x - \frac{x^2}{2}. \end{aligned}$$

$$F(x) = \begin{cases} 0 & ; x \leq 0 \\ x - \frac{x^2}{2} & ; x \in (0, 2) \\ 1 & ; x \geq 2. \end{cases}$$

$$\begin{aligned} c) \quad E[X] &= \int_{-\infty}^{\infty} x f_X(x) dx \\ &= \int_0^2 x(1 - x/2) dx \\ &= \left[\frac{x^2}{2} - \frac{x^3}{6} \right]_0^2 \end{aligned}$$

$$= \frac{4}{2} - \frac{8}{6} = 2 - \frac{4}{3} = \frac{2}{3}$$

$$= \boxed{\frac{2}{3}}$$

Q2 $X = \#H$, $X \sim \text{bin}(3, p)$.

a) A toss settles the matter if $X \in \{1, 2\}$.

$$\begin{aligned} P(X \in \{1, 2\}) &= \binom{3}{1} p(1-p)^2 + \binom{3}{2} p^2(1-p) \\ &= 3p(1-p)^2 + 3p^2(1-p) \\ &= 3p(1-p). \end{aligned}$$

$Y = \# \text{ tosses to reach decision.}$

$$Y \sim \text{geom}(3p(1-p))$$

$$P(Y \leq n) = 1 - (1 - 3p(1-p))^n$$

b) Find minimum n for which $P(Y \leq n) \geq 0.95$

Equivalently, Find minimum n for which.

$$P(Y > n) \leq 0.05$$

$$(1 - 3pq)^n \leq 0.05$$

$$n \log 1/4 \leq \log 0.05$$

$$n \geq 2.16$$

$$\therefore n = 3$$

or
or
or

Q3.
$$f_X(x) = \begin{cases} 1 & ; x \in (-1/2, 1/2) \\ 0 & ; \text{o.w.} \end{cases}$$

$$\begin{aligned} E[|X|] &= \int_0^{1/2} x dx + \int_{-1/2}^0 -x dx \\ &= 2 \int_0^{1/2} x dx \quad \text{by symmetry.} \\ &= 2 \left. \frac{x^2}{2} \right|_0^{1/2} = 2 \cdot \frac{1}{8} = \frac{1}{4}. \end{aligned}$$

$$E[|X|^2] = 2 \int_0^{1/2} x^2 dx = 2 \left. \frac{x^3}{3} \right|_0^{1/2} = \frac{2 \cdot 1}{24} = \frac{1}{12}.$$

$$\text{Var}(|X|) = \frac{1}{12} - \left(\frac{1}{4}\right)^2 = \frac{1}{12} - \frac{1}{16}$$

$$= \frac{1}{48}.$$

Q4. $R = \{ \text{3rd drawn ball is red} \}$

$BB = \{ \text{discarded balls are both blue} \}$.

$$P(BB|R) = \frac{P(BB \cap R)}{P(R)}.$$

By the rule of product.

$$P(BB \cap R) = \frac{13}{20} \times \frac{12}{19} \times \frac{7}{18}$$

$$\text{Then } P(R) = \frac{7}{20}$$

$$\begin{aligned} \therefore P(BB|R) &= \frac{\frac{13}{20} \times \frac{12}{19} \times \frac{7}{18}}{\frac{7}{20}} \\ &= \frac{13 \cdot 12}{19 \cdot 18} \approx 0.46. \end{aligned}$$

~~PM2~~

~~PM2/PM2.5~~

~~12/12/2013~~

~~13/1~~

45

	Hep-C	
	-ve	+ve
True Test	5	45
-ve Test	115	2

$$prev = 0.004$$

$$sens = P(\text{true Test} | \text{Hep-C true}) = \frac{45}{47}$$

$$spec = P(-ve \text{ Test} | \text{Hep-C -ve}) = \frac{115}{120}$$

$$PPV = \frac{\frac{45}{47} \times 0.004}{\frac{45}{47} \times 0.004 + (1 - \frac{115}{120}) \times (1 - 0.004)}$$
$$= 0.085$$

$$NPV = \frac{\frac{115}{120} \times (1 - 0.004)}{\frac{115}{120} \times (1 - 0.004) + (1 - \frac{45}{47}) \times 0.004}$$
$$= 0.9998$$

Q. 6. $A = \{ \text{suspects blood same as sample} \}$
 $E = \{ \text{suspects genotype same as sample genotypically} \}$

$$\text{Odds}(A|E) = \frac{P(E|A)}{P(E|A^c)} \text{Odds}(A)$$

$$P(E|A) \approx 1 - 0.01. \quad [\text{account for error}]$$

$$P(E|A^c) \approx 1/1000 \quad [\text{ignore error}].$$

$$\text{Odds}(A|E) = \frac{0.99}{1/1000} \text{Odds}(A)$$

$$= 990 \text{ Odds}(A).$$

$$\text{Th.} \quad \text{Odds}(A^c|E^c) = \frac{P(E^c|A^c)}{P(E^c|A)} \text{Odds}(A^c)$$

$$= \frac{1 - 1/1000}{0.01} \text{Odds}(A^c)$$

$$= 99.9 \text{ Odds}(A^c)$$

~~Q13~~ If $\mu = 101.2$, $\sigma = 2.4$, $n = 10$.

Q7 $\bar{X} \sim N(101.2, \frac{2.4^2}{10})$

$$P(101.2 - 1 < \bar{X} < 101.2 + 1)$$

$$= P(-1 < \bar{X} - \mu < 1)$$

$$= P\left(-\frac{1}{2.4/\sqrt{10}} \leq Z \leq \frac{1}{2.4/\sqrt{10}}\right), Z \sim N(0,1)$$

$$= 1 - 2F_Z(-1/2.4/\sqrt{10})$$

$$= 1 - 2f_Z(-1.318)$$

$$= 0.812$$

Ans. $\text{sens} = 0.98$

$\text{spec} = 1 - 0.07 = 0.93$

Q8 $\text{prev} = 0.00229.$

$$\text{PPL} = \frac{\text{sens} \times \text{prev}}{\text{sens} \times \text{prev} + (1 - \text{spec}) \times (1 - \text{prev})}$$

$$= 0.031$$

$$\text{NPV} = \frac{\text{spec} (1 - \text{prev})}{\text{spec} (1 - \text{prev}) + (1 - \text{sens}) \times \text{prev}}$$

$$= 0.99995.$$

Ans. $P(E|A) = 1$

$P(E|A^c) = 1/12$

Q9

$$\text{ODDS}(A|E) = \frac{P(E|A)}{P(E|A^c)} \text{ODDS}(A)$$

$$= 12 \text{ ODDS}(A)$$

$$\text{ODDS}(A|E^c) = \frac{P(E^c|A)}{P(E^c|A^c)} \text{ODDS}(A)$$

$$= 0 \neq \text{ODDS}(A) \quad -4$$